



Derivatives Matched Trades Report

Report for 06/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:53:57	\$ / R On 13-Jun-08			Currency Future	1	75,000	0.00	Client	Sell
09:05:47	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.00	Client	Buy
09:05:47	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:07:23	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:21:21	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.00	Client	Buy
09:21:27	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
09:21:51	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:28:21	\$ / R On 12-Dec-08			Currency Future	1	280,000	0.00	Client	Sell
09:34:54	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:40:26	\$ / R On 15-Sep-08			Currency Future	1	13,000,000	0.00	Member	Sell
09:40:26	\$ / R On 15-Sep-08			Currency Future	1	13,000,000	101,389.60	Client	Buy
09:47:37	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:47:37	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,626.00	Member	Buy
10:06:41	\$ / R On 15-Sep-08			Currency Future	1	17,000	132.18	Client	Buy
10:06:41	\$ / R On 15-Sep-08			Currency Future	1	17,000	0.00	Client	Sell
10:27:08	\$ / R On 15-Sep-08			Currency Future	1	150,000	0.00	Member	Sell
10:27:08	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,182.60	Client	Buy
11:05:18	\$ / R On 15-Sep-08			Currency Future	1	13,000,000	101,389.60	Client	Buy
11:05:18	\$ / R On 15-Sep-08			Currency Future	1	13,000,000	0.00	Client	Sell
11:06:13	\$ / R On 13-Jun-08			Currency Future	1	18,000	136.80	Client	Buy
11:06:13	\$ / R On 13-Jun-08			Currency Future	1	18,000	0.00	Client	Sell
11:19:51	\$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
11:33:57	\$ / R On 13-Jun-08			Currency Future	1	32,000	243.20	Client	Buy
11:33:57	\$ / R On 13-Jun-08			Currency Future	1	32,000	0.00	Client	Sell

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11:41:00	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
11:41:00	\$ / R On 13-Jun-08			Currency Future	1	15,000	114.00	Client	Buy
11:52:24	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:09:06	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:13:15	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
12:13:15	\$ / R On 13-Jun-08			Currency Future	1	50,000	50.00	Member	Buy
13:53:04	\$ / R On 15-Sep-08			Currency Future	1	4,000	31.20	Client	Buy
13:53:04	\$ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Client	Sell
15:21:40	\$ / R On 15-Sep-08			Currency Future	1	21,000	0.00	Client	Sell
15:29:42	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
15:44:12	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
15:49:36	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
16:18:52	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.60	Client	Buy
16:27:42	\$ / R On 13-Jun-08			Currency Future	1	30,000	230.40	Client	Buy
16:27:56	\$ / R On 13-Jun-08			Currency Future	1	65,000	0.00	Member	Sell
16:49:23	\$ / R On 13-Jun-08			Currency Future	1	39,000	0.00	Member	Sell
16:51:23	\$ / R On 13-Jun-08			Currency Future	1	65,000	500.05	Client	Buy
16:51:43	\$ / R On 13-Jun-08			Currency Future	1	39,000	299.37	Client	Buy
16:52:10	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.65	Client	Buy
Total for \$ / R Currency Future:					43	55,635,000	213,784.24		
09:37:26	£ / R On 12-Dec-08			Currency Future	1	265,000	0.00	Client	Sell
09:50:04	£ / R On 13-Jun-08			Currency Future	1	10,000	149.00	Client	Buy
09:50:04	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:42:21	£ / R On 13-Jun-08			Currency Future	1	10,000	149.00	Client	Buy
16:08:38	£ / R On 13-Jun-08			Currency Future	1	15,000	227.42	Client	Buy
16:32:41	£ / R On 15-Sep-08			Currency Future	1	15,000	230.36	Member	Buy
16:35:40	£ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
Total for £ / R Currency Future:					7	340,000	755.78		
09:18:03	€ / R On 13-Jun-08			Currency Future	1	10,000	117.80	Client	Buy
09:31:37	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:35:14	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:36:04	€ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Client	Sell
16:22:19	€ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
Total for € / R Currency Future:					5	352,000	117.80		
16:21:04	R157 On 07-Aug-08			Bond Future	1	18,000,000	0.00		Sell
16:21:04	R157 On 07-Aug-08			Bond Future	1	18,000,000	228,282.19	Client	Buy
Total for R157 Bond Future:					2	36,000,000	228,282.19		
16:26:57	R186 On 07-Aug-08			Bond Future	1	11,000,000	0.00	Client	Sell
Total for R186 Bond Future:					1	11,000,000	0.00		
Grand Total for all Instruments:					58	103,327,000	442,940.01		